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## Growth in Gaussian elimination for weighing matrices $W(n, n-1)$

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### Abstract

We consider the values for large minors of a skew-Hadamard matrix or conference matrix  $W$  of order  $n$  and find maximum  $n \times n$  minor equals to  $(n-1)^n/2$ , maximum  $(n-1) \times (n-1)$  minor equals to  $(n-1)^{n/2-1}$ , maximum  $(n-2) \times (n-2)$  minor equals  $2(n-1)^{n/2-2}$ , and maximum  $(n-3) \times (n-3)$  minor equals to  $4(n-1)^{n/2-3}$ .

This leads us to conjecture that the growth factor for Gaussian elimination of completely pivoted skew-Hadamard or conference matrices and indeed any completely pivoted weighing matrix of order  $n$  and weight  $n-1$  is  $n-1$  and that the first and last few pivots are  $(1, 2, 2, 3 \text{ or } 4, \dots, n-1 \text{ or } n^{n-1}/2, n^{n-1}/2, n-1)$  for  $n > 14$ .

We show the unique  $W(6, 5)$  has a single pivot pattern and the unique  $W(8, 7)$  has at least two pivot structures. We give two pivot patterns for the unique  $W(12, 11)$ .

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# Growth in Gaussian Elimination for Weighing Matrices, $W(n, n - 1)$

C. Koukouvinos\*, M. Mitrouli† and Jennifer Seberry‡

## Abstract

We consider the values for large minors of a skew-Hadamard matrix or conference matrix  $W$  of order  $n$  and find maximum  $n \times n$  minor equals to  $(n - 1)^{\frac{n}{2}}$ , maximum  $(n - 1) \times (n - 1)$  minor equals to  $(n - 1)^{\frac{n}{2}-1}$ , maximum  $(n - 2) \times (n - 2)$  minor equals to  $2(n - 1)^{\frac{n}{2}-2}$ , and maximum  $(n - 3) \times (n - 3)$  minor equals to  $4(n - 1)^{\frac{n}{2}-3}$ .

This leads us to conjecture that the growth factor for Gaussian elimination of completely pivoted skew-Hadamard or conference matrices and indeed any completely pivoted weighing matrix of order  $n$  and weight  $n - 1$  is  $n - 1$  and that the first and last few pivots are  $(1, 2, 2, 3$  or  $4, \dots, n - 1$  or  $\frac{n-1}{2}, \frac{n-1}{2}, n - 1)$  for  $n > 14$ .

We show the unique  $W(6, 5)$  has a single pivot pattern and the unique  $W(8, 7)$  has at least two pivot structures. We give two pivot patterns for the unique  $W(12, 11)$ .

*Key Words and Phrases:* Gaussian elimination, growth, complete pivoting, weighing matrices.

*AMS Subject Classification:* 65F05, 65G05, 20B20.

## 1 Introduction

Let  $A = [a_{ij}] \in \mathcal{R}^{n \times n}$ . We reduce  $A$  to upper triangular form by using Gaussian Elimination (GE) operations. Let  $A^{(k)} = [a_{ij}^{(k)}]$  denote the matrix obtained after the first  $k$  pivoting operations, so  $A^{(n-1)}$  is the final upper triangular matrix. A diagonal entry of that final matrix will be called a pivot. Matrices with the property that no exchanges are actually needed during GE with complete pivoting are called completely pivoted (CP) or feasible. Let  $g(n, A) = \max_{i,j,k} |a_{ij}^{(k)}| / |a_{11}^{(0)}|$  denote the growth associated with GE on a CP  $A$  and  $g(n) = \sup\{g(n, A) / A \in \mathcal{R}^{n \times n}\}$ . The problem of determining  $g(n)$  for various values of  $n$  is called the growth problem.

The determination of  $g(n)$  remains a mystery. Wilkinson in [8] proved that

$$g(n) \leq [n 2^{1/2} \dots n^{1/n-1}]^{1/2} = f(n)$$

In Table 1 there are values of  $f(n)$  for representative values of  $n$ .

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$n$	10	20	50	100	200	1000
$f(n)$	19	67	530	3300	26000	7900000

**Table 1**

The above bound is certainly not sharp and the true upper bound is much smaller. Wilkinson in [9],[10] noted that there were no known examples of matrices for which  $g(n) > n$ . In [2] Cryer conjectured that “ $g(n, A) \leq n$ , with equality iff  $A$  is a Hadamard matrix”. This was proved to be untrue in [7].

An Hadamard matrix  $H$  of order  $n \times n$  is an orthogonal matrix with elements  $\pm 1$  and  $HH^T = nI$ .

The problem is quite different if partial pivoting is allowed and Datta [3] gives an example, found by Wilkinson, of a matrix of order  $n$  and elements  $0, \pm 1$  and growth factor  $2^{n-1}$ .

It is easy to see that  $g(1) = 1$  and  $g(2) = 2$  for all  $n > 2$ . By using algebraic methods, it was proved [1],[2], that  $g(3) = 2.25$ ,  $g(4) = 4$  and  $g(5) \leq 4\frac{17}{18}$ .

One of the curious frustrations of the growth problem is that it is quite difficult to construct any examples of  $n \times n$  matrices,  $A$ , other than Hadamard for which  $g(n, A)$  is even close to  $n$ . Wilkinson has remarked that in real-world problems,  $g(n, A)$  has never been observed to be very large [10]. In [2] Cryer did numerical experiments in which he computed  $g(n, A)$ , doing complete pivoting on  $n \times n$  matrices,  $A$ , with entries chosen randomly from the interval  $[-1, 1]$  and for sizes up to  $n = 8$ . He had to generate over 50000  $3 \times 3$  examples before finding one with  $g(3, A) > 2$ . Also the largest  $g(n, A)$  he obtained by testing 10000 random matrices for sizes up to  $n = 8$  was 2.8348.

Thus, in order to obtain matrices with large growth sophisticated numerical optimization techniques must be applied [7]. By using such methods, matrices with growth larger than  $n = 13, 14, 15, 16, 18, 20, 25$  were specified, and thus the conjecture that  $g(n, A) \leq n$  is false. The following table summarizes the growth size attained for various values of  $n$  [2],[5].

$n$	13	14	15	16	18	20	25
growth size	13.0205	14.5949	16.1078	18.0596	20.45	24.25	32.99

**Table 2**

The matrices that give rise to the growth factors of Table 2 are often extremely sensitive to small perturbations in their entries in that tiny perturbations to a complete elimination matrix rarely results in another such matrix. This makes it rather difficult to specify matrices which give rise to large growth.

If an Hadamard matrix,  $H$ , of order  $n$  can be written as  $H = I + S$  where  $S^T = -S$  then  $H$  is called *skew-Hadamard*.

A  $(0, 1, -1)$  matrix  $W = W(n, k)$  of order  $n$  satisfying  $WW^T = kI_n$  is called a *weighing matrix of order  $n$  and weight  $k$*  or simply a *weighing matrix*. A  $W(n, n)$ ,  $n \equiv 0 \pmod{4}$ , is a Hadamard matrix of order  $n$ . A  $W = W(n, k)$  for which  $W^T = -W$  is called a *skew-weighing matrix*. A  $W = W(n, n-1)$  satisfying  $W^T = W$ ,  $n \equiv 2 \pmod{4}$ , is called a *symmetric conference matrix*. Conference matrices cannot exist unless  $n-1$  is the sum of two squares: thus they cannot exist for orders 22, 34, 58, 70, 78, 94. For more details and construction of weighing matrices the reader can consult the book of Geramita and Seberry [6].

We have now studied, by computer, the pivots and growth factors for  $W(n, n-1)$ ,  $n = 6, 10, 14, 18, 26, 30, 38, 42, 50, 54, 62, 74$  constructed by two circulant matrices and for  $n =$

8, 12, 16, 20, 28, 36, 44, 52, 60, 68, 76, 84, 92, 100 constructed by four circulant matrices and obtained the results in Tables 3 and 4.

Wilkinson's initial conjecture seems to be connected with Hadamard matrices. Interesting results in the size of pivots appears when GE is applied to CP skew-Hadamard and weighing matrices of order  $n$  and weight  $n - 1$ . In these matrices, the growth is also large, and experimentally, we have been led to believe it equals  $n - 1$  and special structure appears for the first few and last few pivots. These results give rise to new conjectures that can be posed for this category of matrices.

**Conjecture (The growth conjecture for weighing matrices  $W(n, n - 1)$ )**

Let  $W = W(n, n - 1)$  be a CP weighing matrix. Reduce  $W$  by GE. Then

- (i)  $g(n, W) = n - 1$ .
- (ii) The three last pivots are equal to  $n - 1$  or  $\frac{n-1}{2}, \frac{n-1}{2}, n - 1$ .
- (iii) Every pivot before the last has magnitude at most  $n - 1$ .
- (iv) The first four pivots are equal to 1, 2, 2, 3 or 4, for  $n > 14$ .

**Notation.** Write  $A$  for a matrix of order  $n$  whose initial pivots are derived from matrices with CP structure. Write  $A(j)$  for the absolute value of the determinant of the  $j \times j$  principal submatrix in the upper lefthand corner of the matrix  $A$  and  $A[j]$  for the absolute value of the determinant of the  $(n - j) \times (n - j)$  principal submatrix in the bottom righthand corner of the matrix  $A$ . Throughout this paper when we have used  $i$  pivots we then find all possible values of the  $A(n - i)$  minors. Hence, if any minor is CP it must have one of these values. The magnitude of the pivots appearing after the application of GE operations on a CP matrix  $W$  is given by

$$p_j = W(j)/W(j - 1), \quad j = 1, 2, \dots, n, \quad W(0) = 1. \quad (1)$$

We use  $W(j)$ ,  $W[j]$  similarly. We also use the following results

**Lemma 1** [4] *Let  $A$  be an orthogonal matrix of order  $n$  satisfying  $AA^T = kI_n$ , then*

$$A(j) = k^{j-\frac{n}{2}} A[n - j].$$

**Corollary 1** *If  $A$  is an  $n \times n$  weighing matrix of weight  $k = n - 1$ , then the  $k$ th pivot from the end is*

$$p_{n+1-j} = \frac{kA[j-1]}{A[j]}.$$

## 2 The first four pivots

**Lemma 2** *Let  $W$  be a CP weighing matrix,  $W(n, n - 1)$ , of order  $n \geq 6$  then if GE is performed on  $W$  the first three pivots are 1, 2, and 2.*

**Proof.** We note that in the upper lefthand corner of a CP weighing matrix,  $W(n, n-1)$ , of order  $n \geq 6$  the following submatrices can always occur:

$$\begin{bmatrix} 1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 1 \\ 1 & - \end{bmatrix}$$

$$\begin{bmatrix} 1 & 1 & 1 \\ 1 & - & 1 \\ 1 & 1 & - \end{bmatrix} \quad \text{or} \quad \begin{bmatrix} 1 & 1 & 1 \\ 1 & - & 0 \\ 1 & 1 & - \end{bmatrix}.$$

Thus, the first three pivots, using equation (1), are

$$p_1 = 1, \quad p_2 = 2, \quad \text{and} \quad p_3 = 2.$$

□

**Proposition 1** *Let  $W$  be a CP weighing matrix,  $W(n, n-1)$ , of order  $n \geq 8$  then if GE is performed on  $W$  the first four pivots are 1, 2, 2, 3 or 4.*

**Proof.** The first three pivots are given in Lemma 2. Now in the upper lefthand corner of a CP weighing matrix,  $W(n, n-1)$ , of order  $n \geq 8$  the following submatrices can always occur:

$$\begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & - & 1 & - \\ 1 & - & - & 1 \\ 1 & 1 & - & - \end{bmatrix} \quad \text{or} \quad \begin{bmatrix} 1 & 1 & 0 & 1 \\ 1 & - & - & - \\ 1 & - & 1 & 1 \\ 1 & 1 & - & 1 \end{bmatrix}$$

The fourth pivots for  $n \geq 8$ , using equation (1), are

$$p_4 = 4 \quad \text{or} \quad 3.$$

□

### 3 Exact Calculations

We assume that row and column permutations have been carried out so we have a CP skew-Hadamard or CP conference matrix  $A$  in the initial steps from which we can calculate the maximum minors  $A(n)$ ,  $A(n-1)$ ,  $A(n-2)$  and  $A(n-3)$ . We explore the use of a variation of a clever proof used by combinatorialists to find the determinant of a matrix satisfying  $AA^T = (k - \lambda)I + \lambda J$ , where  $I$  is the  $v \times v$  identity matrix,  $J$  is the  $v \times v$  matrix of ones and  $k, \lambda$  are integers to simplify our proofs.

**Proposition 2** *Let  $A$  be a skew-Hadamard or conference matrix of order  $n$ . Then the  $(n-1) \times (n-1)$  minors are:  $A(n-1) = (n-1)^{\frac{n}{2}-1}$ .*

**Proof:** Since  $AA^T = (n-1)I$  and  $\det(A) = (n-1)^{\frac{n}{2}}$ . The  $(n-1) \times (n-1)$  matrix  $B$  formed by deleting the first row and column of  $A$  satisfies  $\det BB^T = (n-1)^{n-2}$  or zero according as the  $(1, 1)$  element of  $A$  is non-zero or zero. Hence  $\det B = (n-1)^{\frac{n}{2}-1}$  or zero and we have the result.  $\square$

**Proposition 3** *Let  $A$  be a skew-Hadamard or conference matrix of order  $n$ . Then the  $(n-2) \times (n-2)$  minors are  $A(n-2) = 0$ ,  $2(n-1)^{\frac{n}{2}-2}$ .*

**Proof:** There are six cases: they have upper lefthand corner

$$\begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix}, \begin{bmatrix} 1 & 1 \\ 0 & \pm 1 \end{bmatrix}, \begin{bmatrix} 1 & 0 \\ 0 & \pm 1 \end{bmatrix}, \text{ or } \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix}.$$

These have determinants  $2, \pm 1, \pm 1, 0$  respectively. We use the lower right hand principal minor,  $C$ , of order  $n-2$  to calculate  $CC^T$  for each case. We find the second case, where the determinant is  $(n-1)^{\frac{n}{2}-2}$ , is not CP as there must be  $-2$ s after the first step of GE. Hence the maximum determinant of  $C$  is  $2(n-1)^{\frac{n}{2}-2}$ .  $\square$

**Lemma 3** *The possible values for the determinants of  $3 \times 3$  matrices with entries  $0, \pm 1$  where there is at most one zero in each row and column are  $0, 1, \pm 2, \pm 3$  and  $\pm 4$ .*

**Proof.** For matrices of the required type, upto equivalence, we have these four cases

$$\begin{bmatrix} 1 & 1 & 1 \\ 1 & \pm 1 & \pm 1 \\ 1 & \pm 1 & \pm 1 \end{bmatrix} \quad \begin{bmatrix} 0 & 1 & 1 \\ 1 & \pm 1 & \pm 1 \\ 1 & \pm 1 & \pm 1 \end{bmatrix} \quad \begin{bmatrix} 0 & 1 & 1 \\ 1 & 0 & \pm 1 \\ 1 & \pm 1 & \pm 1 \end{bmatrix} \quad \begin{bmatrix} 0 & 1 & 1 \\ 1 & 0 & \pm 1 \\ 1 & \pm 1 & 0 \end{bmatrix}.$$

We used a computer to search all the possibilities and found that for no zeros the determinant can be 0 or 4, for one zero the determinant can be 0, 2 or 4, for two zeros the determinant can be 1 or 3, and for three zeros the determinant can be 0 or 2.  $\square$

We now proceed to study  $A(n-3)$ .

**Proposition 4** *Let  $A$  be a skew-Hadamard or conference matrix of order  $n$ . Then the  $(n-3) \times (n-3)$  minors are  $A(n-3) = 0$ ,  $2(n-1)^{\frac{n}{2}-3}$ , or  $4(n-1)^{\frac{n}{2}-3}$  for  $n \equiv 0 \pmod{4}$  and  $2(n-1)^{\frac{n}{2}-3}$ , or  $4(n-1)^{\frac{n}{2}-3}$  for  $n \equiv 2 \pmod{4}$ .*

**Proof:** We first note that the submatrices

$$\begin{bmatrix} 1 & 1 & 1 \\ 1 & - & 1 \\ 1 & 1 & - \end{bmatrix} \quad \text{and} \quad \begin{bmatrix} 1 & 1 & 1 \\ 1 & - & 0 \\ 1 & 1 & - \end{bmatrix}$$

always occur in any skew-Hadamard or conference matrix of order  $> 6$ . We first consider the upper lefthand corner

$$\begin{bmatrix} 1 & 1 & 1 \\ 1 & - & 1 \\ 1 & 1 & - \end{bmatrix}$$

which corresponds to a  $CP$  matrix with pivots 1, 2, 2.

We assume the  $CP$  matrix is in the form below where for ease of comprehension we have written the elements  $a, b, c, d, p, q, s$  in the top  $6 \times 6$  matrix although they will not appear there in the  $CP$  matrix.

$$\left[ \begin{array}{ccc|cccccc} 1 & 1 & 1 & 0 & 1 & 1 & \overbrace{1 \dots 1}^u & \overbrace{1 \dots 1}^v & \overbrace{1 \dots 1}^w & \overbrace{1 \dots 1}^x \\ 1 & - & 1 & 1 & 0 & q & 1 & \dots & 1 & - & \dots & - \\ 1 & 1 & - & p & s & 0 & 1 & \dots & 1 & - & \dots & - \\ \hline 0 & a & c & & & & & & & & & \\ 1 & 0 & b & & & & & & & & & \\ 1 & d & 0 & & & & & & & & & \\ 1 & 1 & 1 & & & & & & & & & \\ \vdots & \vdots & \vdots & & & & & & & & & \\ 1 & 1 & 1 & & & & & & & & & \\ 1 & 1 & - & & & & & & & & & \\ \vdots & \vdots & \vdots & & & & & & & & & \\ 1 & 1 & - & & & & & & & & & \\ 1 & - & 1 & & & & & & & & & \\ \vdots & \vdots & \vdots & & & & & & & & & \\ 1 & - & 1 & & & & & & & & & \\ 1 & - & - & & & & & & & & & \\ \vdots & \vdots & \vdots & & & & & & & & & \\ 1 & - & - & & & & & & & & & \end{array} \right].$$

We use the orthogonality of the matrix,  $A$ , and the order,  $n$ , to obtain constraints for all the variables,  $a, b, c, d, p, q, s, u, v, w, x$  in terms of each other and  $n$ , the original order. We then calculate  $CC^T$  and then these constraints are solved by either Matlab or a simple, but tedious, calculation to obtain the values for the minors as 0 and  $4(n-1)^{\frac{n}{2}-3}$  for  $n \equiv 0(\text{mod}4)$  and  $4(n-1)^{\frac{n}{2}-3}$  for  $n \equiv 2(\text{mod}4)$ .

We now consider the second case with upper lefthand corner,

$$\begin{bmatrix} 1 & 1 & 1 \\ 1 & - & 0 \\ 1 & 1 & - \end{bmatrix}$$

which also corresponds to a  $CP$  matrix with pivots 1, 2, 2.

We proceed, as before, to obtain the three values 0,  $2(n-1)^{\frac{n}{2}-3}$ ,  $4(n-1)^{\frac{n}{2}-3}$  for  $n \equiv 0(\text{mod}4)$  and the two non-zero values  $2(n-1)^{\frac{n}{2}-3}$ ,  $4(n-1)^{\frac{n}{2}-3}$  as the only determinants for  $n \equiv 2(\text{mod}4)$ .  $\square$

**Theorem 1** *When Gaussian Elimination is applied on a  $CP$  skew-Hadamard or conference matrix  $W$  of order  $n$  the last three pivots are  $n-1$ ,  $\frac{n-1}{2}$ , and  $\frac{n-1}{2}$  or  $n-1$ .*

**Proof.** The last three pivots are given by

$$p_n = \frac{W(n)}{W(n-1)} \quad p_{n-1} = \frac{W(n-1)}{W(n-2)} \quad p_{n-2} = \frac{W(n-2)}{W(n-3)}.$$

Since



$$\begin{aligned}
W(n) &= (n-1)^{\frac{n}{2}} \\
W(n-1) &= (n-1)^{\frac{n}{2}-1} \\
W(n-2) &= 2(n-1)^{\frac{n}{2}-2} \\
W(n-3) &= 2(n-1)^{\frac{n}{2}-3} \text{ or } 4(n-1)^{\frac{n}{2}-3}.
\end{aligned}$$

the values of the three last pivots are  $n-1$ ,  $\frac{n-1}{2}$ , and  $\frac{n-1}{2}$  or  $n-1$  respectively.  $\square$

## 4 Numerical Calculations

**Lemma 4** *The maximum determinant of all  $n \times n$  matrices with elements  $\pm 1$  or 0, where there is at most one zero in each row and column is:*

Order	Maximum Determinant	Possible Determinantal Values
$2 \times 2$	2	0, 1, 2
$3 \times 3$	4	0, 1, 2, 3, 4
$4 \times 4$	16	0, 1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 12, 16
$5 \times 5$	48	0, 1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 14, 15, 16, 17, 18, 19, 20, 21, 22, 23, 24, 25, 26, 27, 28, 30, 32, 36, 40, 48

**Remark.** In fact we found that considering all  $5 \times 5$  matrices with elements  $\pm 1$  and no more than one zero per row and column, if the matrix had no zeros the determinant could be 0, 16, 32 or 48; had exactly one zero the determinant could be 0, 8, 16, 24, 32 or 40; had exactly two zeros the determinant could be 0, 4, 8, 12, 16, 20, 24, 28, 32 or 36; had exactly three zeros the determinant could be 0, 2, 4, 6, 8, 10, 12, 14, 16, 18, 20, 22, 24, 26, 28, 30 or 36; had exactly four zeros the determinant could be 1, 3, 5, 7, 9, 11, 13, 15, 17, 19, 21, 23, 25 or 27; had exactly five zeros the determinant could be 0, 2, 4, 6, 8, 10, 12, 18, 20, 22.

Considering all  $4 \times 4$  matrices with elements  $\pm 1$  and no more than one zero per row and column, if the matrix had no zeros the determinant could be 0, 8, 16; had exactly one zero the determinant could be 0, 4, 8, 12; had exactly two zeros the determinant could be 0, 2, 4, 6, 8, 10; had exactly three zeros the determinant could be 1, 3, 5, 7, 9; had exactly four zeros the determinant could be 1, 3, 5, 9.

Considering all  $3 \times 3$  matrices with elements  $\pm 1$  and no more than one zero per row and column, if the matrix had no zeros the determinant could be 0, 4; had exactly one zero the determinant could be 0, 2, 4; had exactly two zeros the determinant could be 1, 3; had exactly three zeros the determinant could be 0, 2.

Considering all  $2 \times 2$  matrices with elements  $\pm 1$  and no more than one zero per row and column, if the matrix had no zeros the determinant could be 0,  $\pm 2$ ; had exactly one zero the determinant could be  $\pm 1$ ; had exactly two zeros the determinant could be  $\pm 1$ .  $\square$

**Lemma 5**  $W(4) = 10$  for a  $W(6, 5)$ .

**Proof.** Every  $4 \times 4$  subdeterminant of  $W(6, 5)$  must contain two zeros. Hence its determinant can only be 0, 2, 4, 6, 8, or 10. We show that the first four non-zero values are not possible in a  $W(6, 5)$ .

Without any loss of generality we assume that the  $4 \times 4$  subdeterminant has first row and column comprising only +1s. Because we are dealing with a weighing matrix the second row and column must contain two 1s and two -1s.

We denote the vectors  $(1, -, -)$ ,  $(1, -, 1)$  and  $(-, -, 1)$  as  $a_1$ ,  $a_2$  and  $a_3$  respectively. We denote the  $2 \times 2$  submatrices

$$\begin{bmatrix} x & 0 \\ 0 & y \end{bmatrix} \quad \text{and} \quad \begin{bmatrix} 0 & x \\ y & 0 \end{bmatrix},$$

by  $b_1$  and  $b_2$  respectively, where  $x$  and  $y$  are both 1 or -1.

Calculation shows that the  $4 \times 4$  matrix with second row and column comprising  $a_1$  and  $a_1^T$  can be completed by both  $b_1$  and  $b_2$ , but are equivalent under permutation of rows and columns, to the matrix  $A_1$  below.

Furthermore calculations show that the  $4 \times 4$  matrix with second row and column  $a_i$  and  $a_j^T$ , and completion matrix of shape  $b_k$ , give only two inequivalent matrices,  $A_2$  and  $A_3$ , under row and column permutations.

$(a_2, a_2^T, b_1)$ ,  $(a_3, a_3^T, b_1)$ , and  $(a_3, a_2^T, b_2)$  are equivalent to  $A_1$ .

$(a_2, a_2^T, b_2)$ ,  $(a_3, a_3^T, b_2)$ , and  $(a_3, a_2^T, b_1)$  are equivalent to  $A_2$ .

Now, writing  $x$  for  $\pm 1$ , and using the orthogonality conditions for the  $W(6, 5)$ , we have

$$A_1 = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & 1 & - & - \\ 1 & - & x & 0 \\ 1 & - & 0 & \bar{x} \end{bmatrix}, \quad A_2 = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & - & 1 & - \\ 1 & 1 & 0 & - \\ 1 & - & - & 0 \end{bmatrix}, \quad A_3 = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & - & 1 & - \\ 1 & 1 & - & 0 \\ 1 & - & 0 & 1 \end{bmatrix}.$$

Now  $A_1$  has determinant 0.  $A_2$  and  $A_3$  have determinant 10. This gives the result.  $\square$

**Lemma 6** *The unique pivots of the  $W(6, 5)$  are  $\{1, 2, 2, \frac{5}{2}, \frac{5}{2}, 5\}$*

**Proof.** We use the determinants of  $W(1) = 1$ ,  $W(2) = 2$ ,  $W(3) = 4$ ,  $W(4) = 10$ ,  $W[1] = 1$ ,  $W[2] = 2$ .

Hence the pivot pattern is given by

$$p_1 = 1, \quad p_2 = \frac{W(2)}{W(1)} = 2, \quad p_3 = \frac{W(3)}{W(2)} = 2, \\ p_4 = \frac{W(4)}{W(3)} = \frac{5}{2}, \quad p_5 = 5 \frac{W[1]}{W[2]} = \frac{5}{2}, \quad p_6 = 5 \frac{W[0]}{W[1]} = 5.$$

$\square$

**Lemma 7** *The pivots of the  $W(8, 7)$  are  $\{1, 2, 2, 4, \frac{7}{4}, \frac{7}{2}, \frac{7}{2}, 7\}$  or  $\{1, 2, 2, 3, \frac{7}{3}, \frac{7}{2}, \frac{7}{2}, 7\}$ .*

**Proof.** From Lemma 2 and Proposition 1 we have that

$$p_1 = 1, \quad p_2 = 2, \quad p_3 = 2, \quad p_4 = 4 \quad \text{or} \quad 3.$$

From Theorem 1 we also have that

$$p_8 = 7, \quad p_7 = \frac{7}{2}, \quad \text{and} \quad p_6 = \frac{7}{2}.$$

Since  $\prod_{i=1}^8 p_i = \det W(8, 7) = 7^4$  the only values that  $p_5$  can take are  $\frac{7}{4}$  or  $\frac{7}{3}$ .  $\square$

**Remark.** The following matrices have pivot patterns  $1, 2, 2, 4, \frac{7}{4}, \frac{7}{2}, \frac{7}{2}, 7$  and  $1, 2, 2, 3, \frac{7}{3}, \frac{7}{2}, \frac{7}{2}, 7$  respectively.

$$\begin{bmatrix} 1 & 1 & 1 & 1 & 1 & 1 & 1 & 0 \\ 1 & - & - & 1 & 1 & - & 0 & - \\ 1 & - & 1 & - & - & 0 & 1 & - \\ 1 & 1 & - & - & 0 & 1 & - & - \\ 1 & - & 0 & 1 & - & 1 & - & 1 \\ 1 & 1 & - & 0 & - & - & 1 & 1 \\ 0 & 1 & 1 & 1 & - & - & - & - \\ 1 & 0 & 1 & - & 1 & - & - & 1 \end{bmatrix} \quad \text{and} \quad \begin{bmatrix} 1 & 1 & 0 & - & - & 1 & 1 & - \\ 1 & - & - & - & 1 & 1 & 0 & 1 \\ 1 & - & 1 & 1 & 0 & 1 & - & - \\ 1 & 1 & - & 1 & - & 0 & - & 1 \\ 0 & 1 & 1 & 1 & 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & - & 1 & - & - & 0 \\ 1 & - & 1 & 0 & - & - & 1 & 1 \\ 1 & 0 & - & 1 & 1 & - & 1 & - \end{bmatrix}.$$

$\square$

**Lemma 8** *The pivots of the  $W(10, 9)$  can be  $\{1, 2, 2, 3, 3, 4, \frac{9}{4}, \frac{9}{2}, \frac{9}{2}, 9\}$  or  $\{1, 2, 2, 4, 3, 3, \frac{9}{4}, \frac{9}{2}, \frac{9}{2}, 9\}$ .*

**Proof.** The  $W(10, 9)$  is unique upto permutation of rows and columns and multiplication of rows and columns by  $-1$ . We have found two  $CP$   $W(10, 9)$  which have difference pivot patterns showing the sensitivity of the pivots to permutations of rows and columns.

The following matrices have pivot patterns  $\{1, 2, 2, 3, 3, 4, \frac{9}{4}, \frac{9}{2}, \frac{9}{2}, 9\}$ . and  $\{1, 2, 2, 4, 3, 3, \frac{9}{4}, \frac{9}{2}, \frac{9}{2}, 9\}$  respectively.

$$\begin{bmatrix} 1 & 1 & 0 & 1 & 1 & 1 & 1 & 1 & 1 & 1 \\ 1 & - & 1 & - & 1 & - & 1 & - & 1 & 0 \\ 1 & - & - & 1 & 0 & - & - & 1 & 1 & - \\ 1 & 1 & - & - & - & 1 & 0 & - & 1 & - \\ 1 & - & 1 & 1 & - & 1 & 1 & 0 & - & - \\ 1 & 1 & 1 & 1 & - & - & - & - & 0 & 1 \\ 0 & - & 1 & - & - & 1 & - & 1 & 1 & 1 \\ 1 & 0 & - & - & - & - & 1 & 1 & - & 1 \\ 1 & - & - & 0 & 1 & 1 & - & - & - & 1 \\ 1 & 1 & 1 & - & 1 & 0 & - & 1 & - & - \end{bmatrix} \quad \text{and} \quad \begin{bmatrix} 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 0 & 1 \\ 1 & - & - & 1 & 1 & - & 1 & 0 & - & - \\ 1 & - & 1 & - & - & - & 0 & 1 & - & 1 \\ 1 & 1 & - & - & 1 & - & - & 1 & 1 & 0 \\ 1 & 1 & - & 1 & - & 0 & - & - & - & 1 \\ 1 & - & - & - & 0 & 1 & 1 & - & 1 & 1 \\ 1 & 1 & 1 & 0 & - & - & 1 & - & 1 & - \\ 0 & - & 1 & 1 & 1 & - & - & - & 1 & 1 \\ 1 & - & 0 & 1 & - & 1 & - & 1 & 1 & - \\ 1 & 0 & 1 & - & 1 & 1 & - & - & - & - \end{bmatrix}.$$

$\square$

We calculated the values of all the large minors of the unique  $W(12, 11)$ . These are given in the next table. We also calculated all the minors for one of the  $W(20, 19)$  and found exactly the same results as those in the table.

Minor	Minimum Non-Zero Determinant	All Determinants
$W(n-1)$	$m = (n-1)^{\frac{n}{2}-1}$	0, m
$W(n-2)$	$m = (n-1)^{\frac{n}{2}-2}$	0, m, 2m
$W(n-3)$	$m = (n-1)^{\frac{n}{2}-3}$	0, m, 2m, 3m, 4m
$W(n-4)$	$m = (n-1)^{\frac{n}{2}-4}$	0, m, 2m, 3m, 4m, 6m, 8m, 9m, 10m, 12m, 16m

Tables 3 and 4 give us the pivot patterns calculated by computer for the first few  $W(n, n-1)$  for both  $n \equiv 2(\text{mod } 4)$  and  $n \equiv 0(\text{mod } 4)$ . Although our theory predicts the third last pivot be  $n-1$  or  $\frac{n-1}{2}$  in both these tables and all our calculations only the value  $\frac{n-1}{2}$  has been observed.

$n$	growth	Pivot Pattern
6	5	$(1, 2, 2, \frac{5}{2}, \frac{5}{2}, 5)$
10	9	$(1, 2, 2, 3, 3, 4, \frac{9}{4}, \frac{9}{2}, \frac{9}{2}, 9)$ or $(1, 2, 2, 4, 3, 3, \frac{9}{4}, \frac{9}{2}, \frac{9}{2}, 9)$
14	13	$(1, 2, 2, 3, \frac{10}{3}, \frac{17}{5}, 3.2941, 3.9464, 3.8235, \frac{13}{5/2}, \frac{13}{4}, \frac{13}{2}, \frac{13}{2}, 13)$
14	13	$(1, 2, 2, 3, \frac{10}{3}, \frac{18}{5}, 4, \frac{13}{4}, \frac{13}{3}, \frac{13}{3}, \frac{13}{4}, \frac{13}{2}, \frac{13}{2}, 13)$
18	17	$(1, 2, 2, 3, \frac{10}{3}, \frac{18}{5}, \frac{11}{3}, \frac{148}{33}, 3.7432, 4.5415, 3.9054, \frac{17}{17/5}, \frac{17}{10/3}, \frac{17}{3}, \frac{17}{4}, \frac{17}{2}, \frac{17}{2}, 17)$
26	25	$(1, 2, 2, 3, \frac{10}{3}, \frac{18}{5}, 4, 4, 4, \frac{25}{6}, 5, \frac{13}{3}, 6.7308, 5.2857, 4.3919, 4.9231, 5.9375, 6.0855, 5.5743, \frac{25}{11/3}, \frac{25}{3}, \frac{25}{3}, \frac{25}{4}, \frac{25}{2}, \frac{25}{2}, 25)$
30	29	$(1, 2, 2, 3, \frac{10}{3}, \frac{18}{5}, \frac{34}{9}, 3.9412, \dots, \frac{29}{3}, \frac{29}{4}, \frac{29}{2}, \frac{29}{2}, 29)$
38	37	$(1, 2, 2, 3, \frac{10}{3}, \frac{18}{5}, 4, 4, \frac{13}{3}, 4.4615, \dots, \frac{37}{4}, \frac{37}{8/3}, \frac{37}{3}, \frac{37}{4}, \frac{37}{2}, \frac{37}{2}, 37)$
42	41	$(1, 2, 2, 3, \frac{10}{3}, \frac{18}{5}, 4, 4, \frac{37}{9}, 4.4595, \dots, \frac{41}{8/3}, \frac{41}{10/3}, \frac{41}{3}, \frac{41}{4}, \frac{41}{2}, \frac{41}{2}, 41)$
46	45	$(1, 2, 2, 3, \frac{10}{3}, \frac{18}{5}, \frac{34}{9}, 4.2353, \dots, \frac{45}{4}, \frac{45}{6}, \frac{45}{4}, \frac{45}{4}, \frac{45}{2}, \frac{45}{2}, \frac{45}{2}, 45)$
50	49	$(1, 2, 2, 3, \frac{10}{3}, \frac{18}{5}, 4, 4, \frac{40}{9}, \frac{9}{2}, \dots, \frac{49}{8/3}, \frac{49}{3}, \frac{49}{4}, \frac{49}{2}, \frac{49}{2}, 49)$
54	53	$(1, 2, 2, 3, \frac{10}{3}, \frac{18}{5}, \frac{34}{9}, 4.4706, \dots, \frac{53}{6}, \frac{53}{4}, \frac{53}{4}, \frac{53}{2}, \frac{53}{2}, \frac{53}{2}, \frac{53}{2}, 53)$
62	61	$(1, 2, 2, 3, \frac{10}{3}, \frac{18}{5}, \frac{34}{9}, 4.2353, \frac{37}{9}, \dots, \frac{61}{16/5}, \frac{61}{5/2}, \frac{61}{4}, \frac{61}{2}, \frac{61}{2}, 61)$
74	73	$(1, 2, 2, 3, \frac{10}{3}, \frac{18}{5}, 4, 4, \frac{37}{9}, 4.9730, \dots, \frac{73}{6}, \frac{73}{4}, \frac{73}{4}, \frac{73}{2}, \frac{73}{2}, \frac{73}{2}, \frac{73}{2}, 73)$

Table 3

$n$	growth	Pivot Pattern
8	7	$(1, 2, 2, 4, \frac{7}{4}, \frac{7}{2}, \frac{7}{2}, 7)$ or $(1, 2, 2, 3, \frac{7}{3}, \frac{7}{2}, \frac{7}{2}, 7)$
12	11	$(1, 2, 2, 3, \frac{10}{3}, \frac{17}{5}, \frac{11}{17/5}, \frac{11}{5/2}, \frac{11}{4}, \frac{11}{2}, \frac{11}{2}, 11)$
16	15	$(1, 2, 2, 3, \frac{10}{3}, \frac{18}{5}, \frac{31}{9}, 4.0806, 3.913, 4.5455, \frac{15}{10/3}, \frac{15}{3}, \frac{15}{4}, \frac{15}{2}, \frac{15}{2}, 15)$
20	19	$(1, 2, 2, 3, \frac{10}{3}, \frac{18}{5}, \frac{34}{9}, 4.1176, 4.2857, 4.1, 4.6341, \frac{19}{25/6}, \frac{19}{4}, 5.2778, \frac{19}{10/3}, \frac{19}{3}, \frac{19}{4}, \frac{19}{2}, \frac{19}{2}, 19)$
28	27	$(1, 2, 2, 3, \frac{10}{3}, \frac{18}{5}, \frac{34}{9}, 4.2353, \frac{38}{9}, 4, 4.9474, 4.6755, 4.9966, 4.8074, 5.5416, 5.5093, 6.0458, 5.4375, 6.5172, 6.6623, 6.0395, 7.9412, \frac{27}{10/3}, \frac{27}{3}, \frac{27}{4}, \frac{27}{2}, \frac{27}{2}, 27)$
36	35	$(1, 2, 2, 3, \frac{10}{3}, \frac{18}{5}, \frac{34}{9}, 3.8824, \dots, \frac{35}{3}, \frac{35}{4}, \frac{35}{2}, \frac{35}{2}, 35)$
44	43	$(1, 2, 2, 3, \frac{10}{3}, \frac{18}{5}, 4, 4, \frac{37}{9}, 5.0270, \dots, \frac{43}{6}, \frac{43}{4}, \frac{43}{4}, \frac{43}{2}, \frac{43}{2}, \frac{43}{2}, \frac{43}{2}, 43)$
52	51	$(1, 2, 2, 3, \frac{10}{3}, \frac{18}{5}, 4, 4, \frac{37}{9}, 4.7703, \dots, \frac{51}{25/4}, \frac{51}{4}, \frac{51}{4}, \frac{51}{2}, \frac{51}{2}, \frac{51}{2}, \frac{51}{2}, 51)$
60	59	$(1, 2, 2, 3, \frac{10}{3}, \frac{18}{5}, 4, 4, \frac{38}{9}, 5.1579, \dots, \frac{59}{10/3}, \frac{59}{3}, \frac{59}{4}, \frac{59}{2}, \frac{59}{2}, 59)$
68	67	$(1, 2, 2, 3, \frac{10}{3}, \frac{18}{5}, 4, 4, \frac{38}{9}, 5.1579, \dots, \frac{67}{6}, \frac{67}{4}, \frac{67}{4}, \frac{67}{2}, \frac{67}{2}, \frac{67}{2}, \frac{67}{2}, 67)$
76	75	$(1, 2, 2, 3, \frac{10}{3}, \frac{18}{5}, 4, 4, \frac{40}{9}, \frac{26}{5}, \dots, \frac{75}{10/3}, \frac{75}{3}, \frac{75}{4}, \frac{75}{2}, \frac{75}{2}, 75)$
84	83	$(1, 2, 2, 3, \frac{10}{3}, \frac{18}{5}, 4, 4, \frac{37}{9}, 5.1351, \dots, \frac{83}{6}, \frac{83}{4}, \frac{83}{4}, \frac{83}{2}, \frac{83}{2}, \frac{83}{2}, \frac{83}{2}, 83)$
92	91	$(1, 2, 2, 3, \frac{10}{3}, \frac{18}{5}, 4, 4, \frac{40}{9}, \dots, \frac{41}{6}, \frac{91}{4}, \frac{91}{4}, \frac{91}{2}, \frac{91}{2}, \frac{91}{2}, \frac{91}{2}, 91)$
100	99	$(1, 2, 2, 3, \frac{10}{3}, \frac{18}{5}, 4, 4, \frac{38}{9}, 5.4737, \dots, \frac{99}{6}, \frac{99}{4}, \frac{99}{4}, \frac{99}{2}, \frac{99}{2}, \frac{99}{2}, \frac{99}{2}, 99)$

Table 4

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